

What Is Claimed Is:

1. A method for calculating, analyzing and displaying investment data comprising the steps of:
- (a) selecting a sample space, wherein the sample space includes at least one investment data sample;
 - (b) generating a distribution function using a re-sampled statistical method; and,
 - (c) generating a plot of the distribution.
2. The method according to claim 1, wherein the re-sampled statistical method is a bootstrap method.
3. The method according to claim 2, wherein step (b) includes the steps of:
- (a) generating at least one bootstrap sample from the sample space; and,
 - (b) for each bootstrap sample, generating a corresponding bootstrap replication.
4. The method according to claim 3, wherein the step of generating at least one bootstrap sample, further includes the steps of randomly selecting a set of Q data points from the sample space, wherein Q is a number of periods.
5. The method according to claim 4, wherein the step of generating a bootstrap replication, further includes the step of taking a predetermined function of a bootstrap sample.
6. The method according to claim 3, further including the steps of:

(a) before step (b), calculating at least one of an autocorrelation function and a partial autocorrelation function of the sample space for each of at least one lag parameter (a); and,

(b) determining a minimum lag parameter, N, wherein the minimum lag parameter N minimizes an autocorrelation function of the sample space.

7. The method according to claim 6, wherein the step of generating at least one bootstrap sample, further includes the steps of:

(a) randomly selecting a starting point in the sample space;

(b) selecting a set of N consecutive data points from the sample space; and,

(c) repeating steps (a)-(b) until at least Q data points have been selected, wherein Q is a number of periods.

8. ~~The method according to claim 1, wherein the resampled statistical method utilizes a bias parameter to determine a degree of randomness in a resampling process.~~

9. ~~The method according to claim 1, wherein the re-sampled statistical method is a jackknife method.~~

10. ~~The method according to claim 1, where in the re-sampled statistical method is a cross-validation method.~~

11. ~~The method according to claim 5, wherein the predetermined function is one of a gross rate of return function, a maximum drawdown function and a monitor function.~~

12. ~~A method for providing statistical analysis of investment data over an information network, comprising the steps of:~~

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- (a) storing investment data pertaining to at least one investment at a network node;
- (b) receiving a statistical analysis request corresponding to a selected investment; and,
- (c) based upon investment data pertaining to the selected investment, performing a resampled statistical analysis to generate a resampled distribution.

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13. The method according to claim ~~12~~¹¹, further including the steps of generating a plot based upon the resampled distribution.

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14. The method according to claim 13, wherein the statistical analysis request includes at least one of an investment identifier, a bias parameter, a periods parameter, a function parameter, a replications parameter and a plot parameter.

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15. The method according to claim ~~13~~¹², wherein the step of performing a resampled statistical analysis further includes the steps of:

- (a) selecting a sample space;
- (b) generating at least one bootstrap sample from the sample space; and,
- (c) for each bootstrap sample, generating a corresponding bootstrap replication.

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16. The method according to claim ~~15~~¹⁴, wherein the step of generating at least one bootstrap sample, further includes the steps of randomly selecting a set of Q data points from the sample space, wherein Q is a number of periods.

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17. The method according to claim ~~15~~¹⁴, wherein the step of generating a bootstrap replication, further includes the step of taking a predetermined function of the bootstrap sample.

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18. The method according to claim ~~15~~¹⁴, further including the steps of:

(a) before step (b), calculating at least one of an autocorrelation function and a partial autocorrelation function of the sample space for each of at least one lag parameter (a); and

(b) determining a minimum lag parameter, N, wherein the minimum lag parameter N minimizes an autocorrelation function of the sample space.

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~~19~~. The method according to claim ¹⁷~~18~~, wherein the step of generating at least one bootstrap sample, further includes the steps of:

(a) randomly selecting a starting point in the sample space;

(b) selecting a set of N consecutive data points from the sample space;
and,

(c) repeating steps (a)-(b) until at least Q data points have been selected, wherein Q is a number of periods.

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~~20~~. The method according to claim ¹⁵~~16~~, wherein the bias parameter is used to control a degree of randomness in selecting the set of Q data points.

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~~21~~. The method according to claim ¹¹~~12~~, wherein the information network is the Internet.

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~~22~~. The method according to claim ¹⁶~~17~~, wherein the predetermined function is one of a gross rate of returns function, a maximum drawdown function and a monitor function.

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~~23. A system for providing statistical analysis of investment information over an information network such as the Internet comprising:
a financial data database for storing investment data;
a client database;
a processor, wherein the processor is adapted to:~~

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receive a statistical analysis request from a client corresponding to a selected investment,
based upon investment data pertaining to the selected investment, perform a resampled statistical analysis to generate a resampled distribution; and, provide a report of the resampled distribution to the client.

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24 24. The system according to claim *22* ~~23~~, wherein the report of the resampled distribution is a distribution plot.

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25 25. The system according to claim *22* ~~23~~, wherein the statistical analysis request includes at least one of an investment identifier, a bias parameter, a periods parameter and a plot parameter.

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26 26. The system according to claim *22* ~~23~~, wherein the processor:
(a) selects a sample space;
(b) generates at least one bootstrap sample from the sample space; and,
(c) for each bootstrap sample, generates a corresponding bootstrap replication.

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27 27. The system according to claim *22* ~~23~~, further including an alert rules database, wherein the alert rules database stores at one alert rule record pertaining to a condition upon which a client desires to be notified.

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28 28. The system according to claim *26* ~~27~~, wherein the processor, upon the violation of an alert rule based upon a resampled statistical analysis, notifies a client.

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29 29. The system according to claim *27* ~~28~~, wherein the client is notified by electronic mail ("e-mail").

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30 30. A system for providing statistical analysis of investment information over an information network such as the Internet comprising:
a financial data database for storing investment data;

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a client database;
a front end subsystem for receiving a statistical analysis request from a client;
a parallel processor, wherein the parallel processor includes:
at least one processor for performing resampled statistical analysis;
and,
a shared memory area, wherein the shared memory area is coupled to each of the at least one processor.

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31. The system according to claim ²⁷30, wherein the front end subsystem includes a Web server.

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32. The system according to claim 30, wherein each of the at least one processor performs a resampled statistical analysis of a financial investment in parallel using financial data stored in the shared memory area.

33. A method for alerting financial investors regarding financial events over an information network such as the Internet, comprising the steps of:
(a) storing at least one alert rule record, wherein each of the at least one alert rule record corresponds to a financial condition upon which a corresponding investor desires notification;
(b) for each of the at least one alert rule record:
(i) performing a resampled statistical analysis of an investment; and,
(ii) if a violation of the alert rule occurs, notifying a corresponding investor.

34. The method according to claim 33, wherein the corresponding investor is notified via e-mail.